

UNITED STATES PATENT AND TRADEMARK OFFICE
CERTIFICATE OF CORRECTION

PATENT NO. : 6,993,462 B1
 APPLICATION NO. : 09/654401
 DATED : January 31, 2006
 INVENTOR(S) : Vladimir Pavlovic et al.

Page 1 of 1

It is certified that error appears in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

In column 32, line 35, delete “ $[\hat{X}_{t|t,i}] \hat{x}_{t|t,i} \triangleq \langle x_t | Y_t, s_T = e_i \rangle$,”
 and insert -- $\hat{x}_{t|t,i} \triangleq \langle x_t | Y_t, s_T = e_i \rangle$ --, therefor.

In column 14, below line 2, insert -- for $t=1:T-1$ (Steps 104, 122) --.

In column 14, above line 3, insert -- for $i=1:S$ (Steps 106, 120) --.

In column 15, line 57, delete “ $\langle x_t \rangle = E[x_t | Y_T]$ ” and

insert -- $\langle x_t \rangle = E[x_t | Y_T]$ --, therefor.

In column 17, line 50, delete

“ Initialize $P_i(s_0 = i) = p(i)$, for $i=0, \dots, S-1$; (Step 202) .”

In column 26, line 4, delete “ $j^* \rightarrow i$ ” and insert -- $j \rightarrow i$ --, therefor.

In column 26, line 23, delete “ $j=\arg$ ” and insert -- $j^*=\arg$ --, therefor.

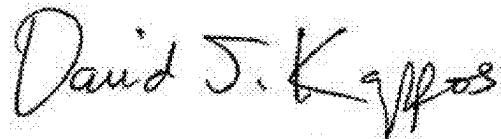
In column 31, line 15, after “state” delete “ S_{-1} ” and insert -- S_{t-1} --, therefor.

In column 36, line 10, in Claim 22, delete “(SLDS)” and insert -- (LDS) --, therefor.

In column 37, line 24, in Claim 27, delete “which;” and insert -- which: --, therefor.

In column 37, line 55, in Claim 28, delete “estate;” and insert -- estimate; --, therefor.

Signed and Sealed this
 Twelfth Day of July, 2011



David J. Kappos
Director of the United States Patent and Trademark Office